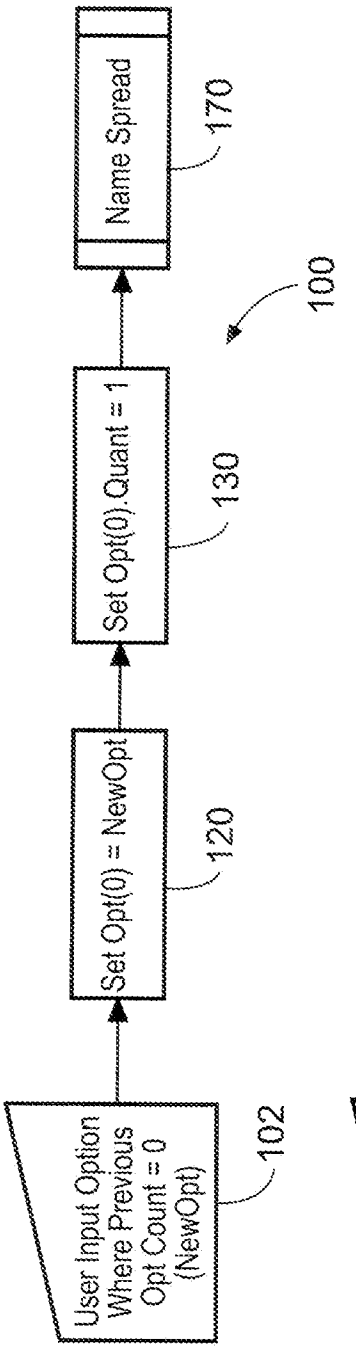

User Input Option Where Previous Opt Count = 0 (NewOpt)
102
Set Opt(0) = NewOpt
120
Set Opt(0).Quant = 1
130
Name Spread
170
100

FIG. 1

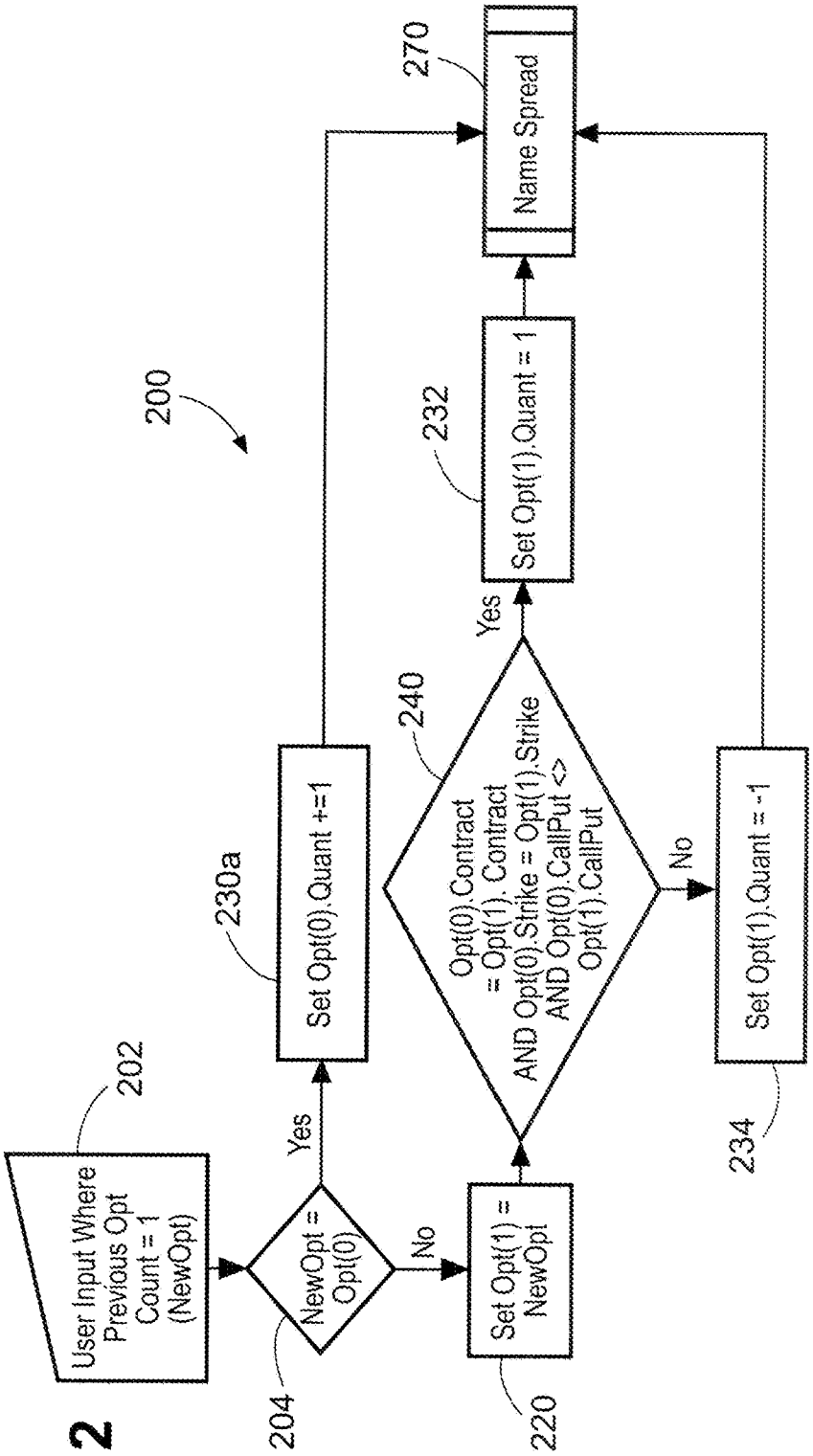
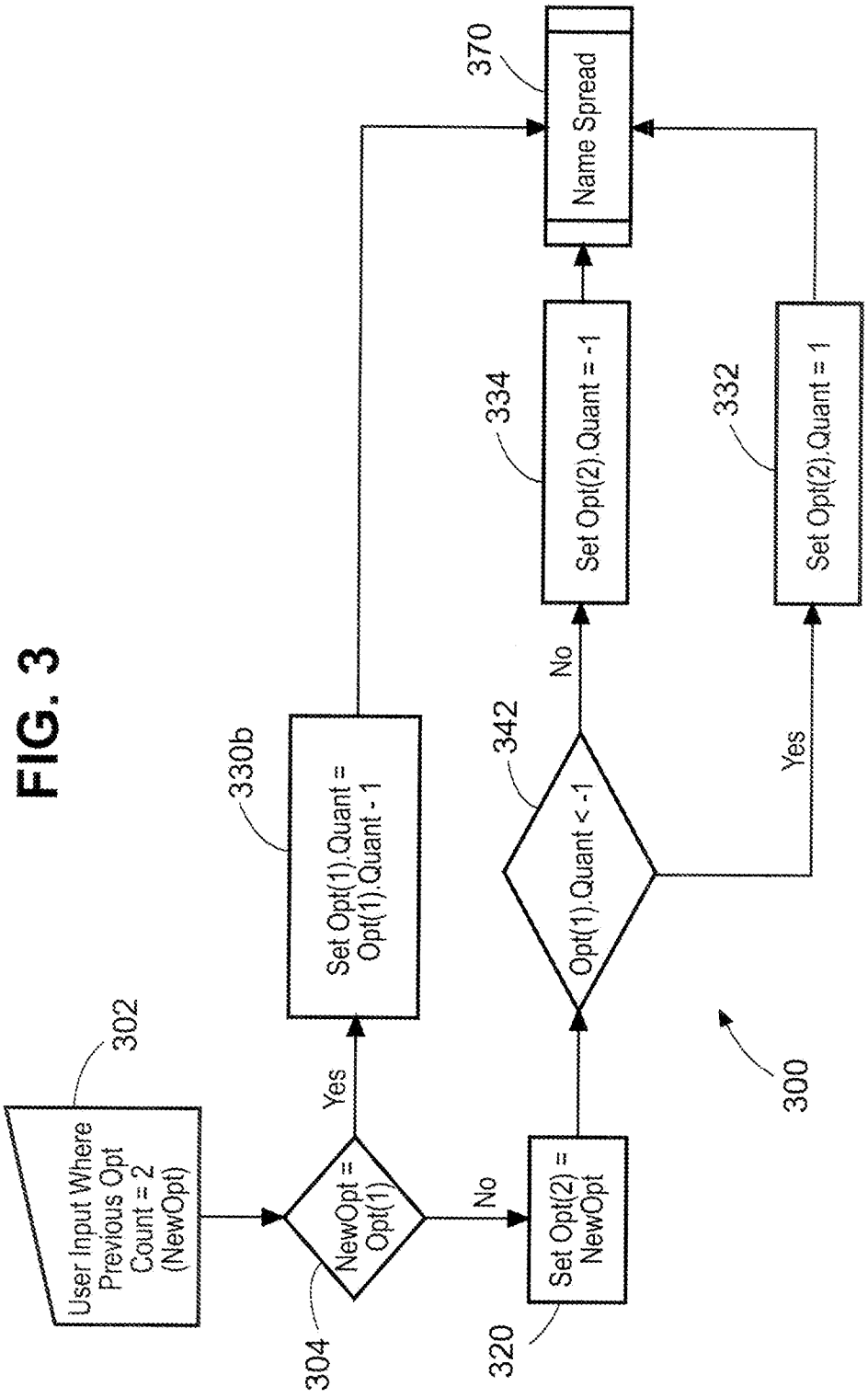

200
User Input Where Previous Opt Count = 1 (NewOpt)
202
NewOpt = Opt(0)
204
Yes
No
Set Opt(0).Quant +=1
230a
Set Opt(1) = NewOpt
220
Opt(0).Contract = Opt(1).Contract AND Opt(0).Strike = Opt(1).Strike AND Opt(0).CallPut <> Opt(1).CallPut
240
Yes
No
Set Opt(1).Quant = 1
232
Set Opt(1).Quant = -1
234
Name Spread
270

FIG. 2

FIG. 3


User Input Where Previous Opt Count = 2 (NewOpt)
302
NewOpt = Opt(1)
304
Yes
No
Set Opt(1).Quant = Opt(1).Quant - 1
330b
Set Opt(2) = NewOpt
320
Opt(1).Quant < -1
342
No
Yes
Set Opt(2).Quant = -1
334
Set Opt(2).Quant = 1
332
Name Spread
370
300

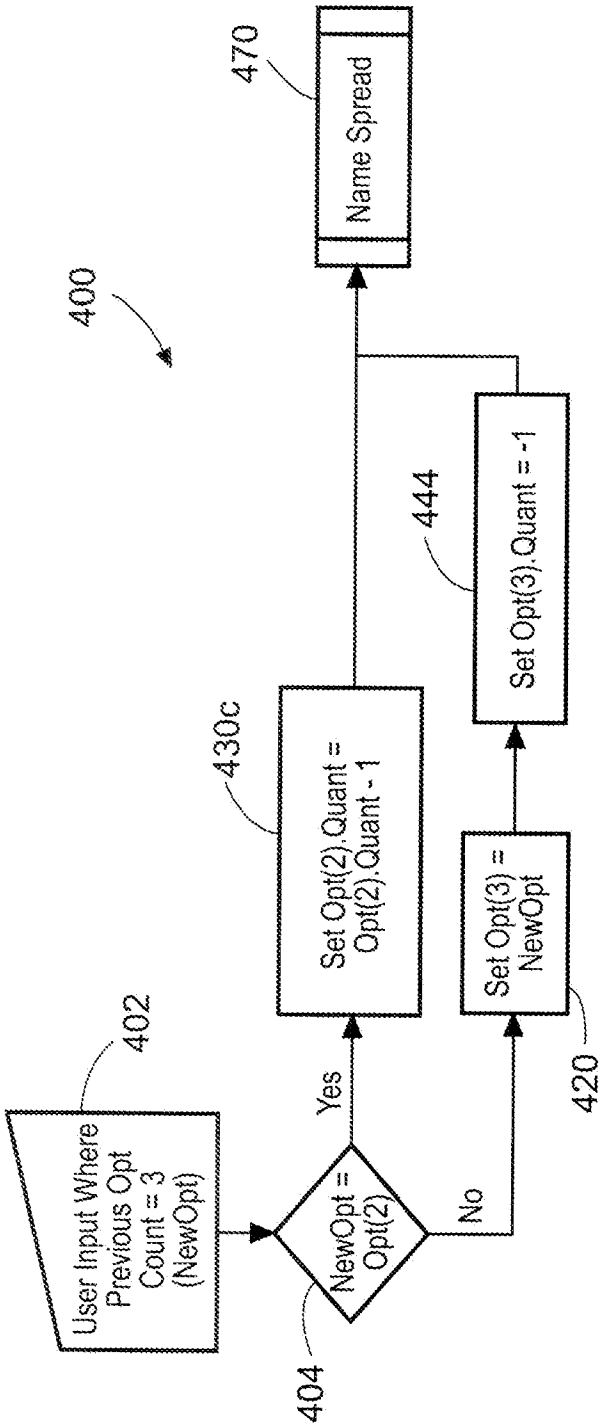

400
User Input Where Previous Opt Count = 3 (NewOpt)
402
NewOpt = Opt(2)
404
Yes
No
Set Opt(2).Quant = Opt(2).Quant - 1
430c
Set Opt(3) = NewOpt
420
Set Opt(3).Quant = -1
444
Name Spread
470

FIG. 4

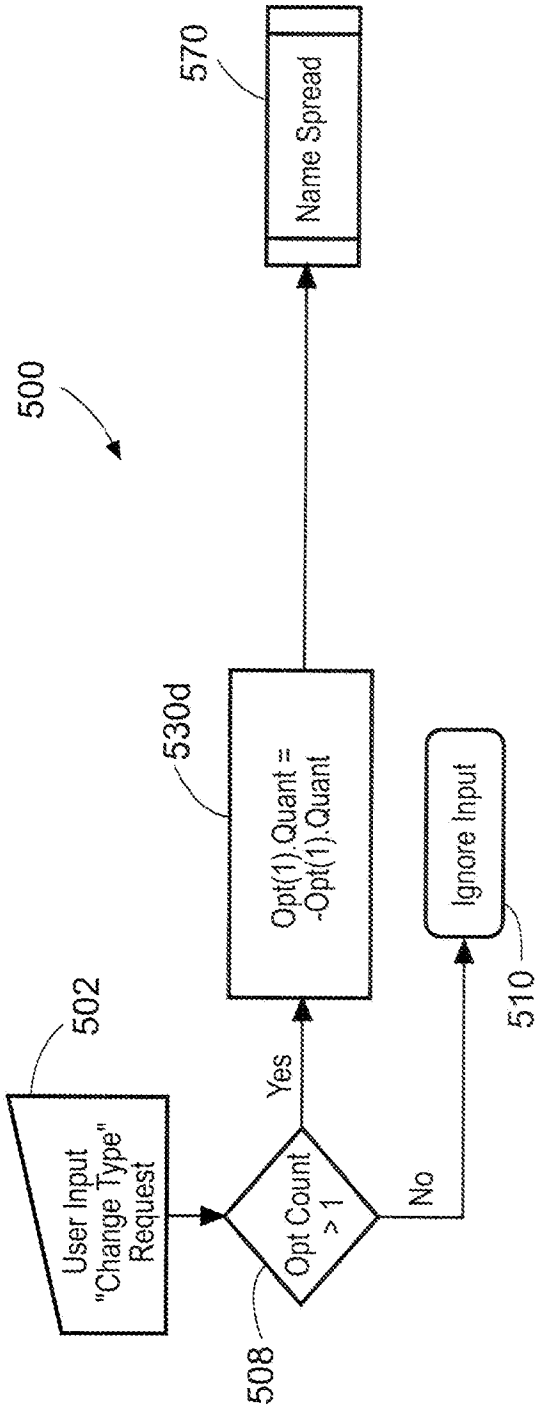

500
User Input "Change Type" Request
502
Opt Count > 1
508
Yes
No
Opt(1).Quant = -Opt(1).Quant
530d
Ignore Input
510
Name Spread
570

FIG. 5

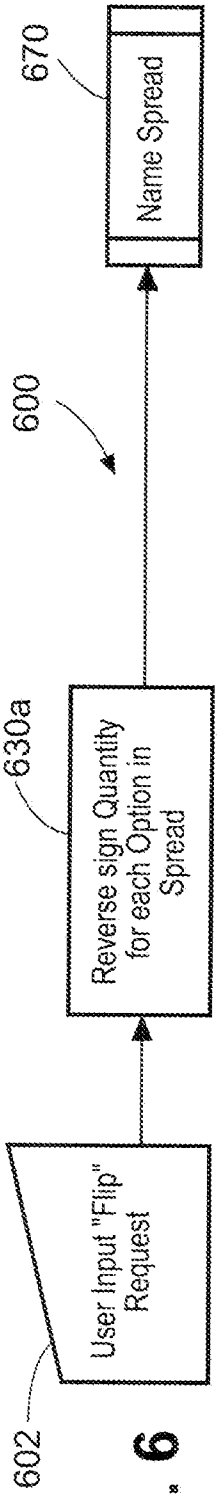


FIG. 6

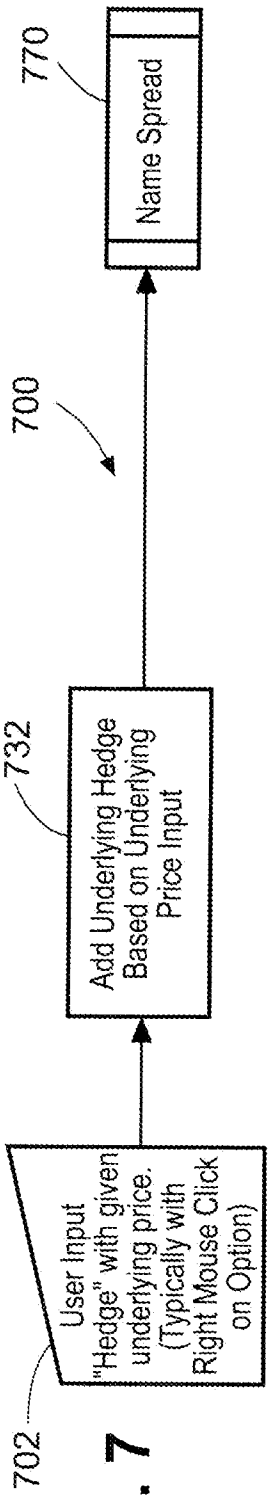


FIG. 7

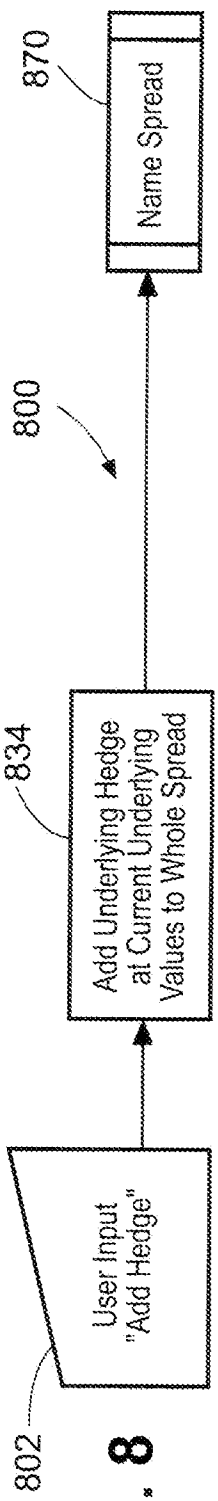
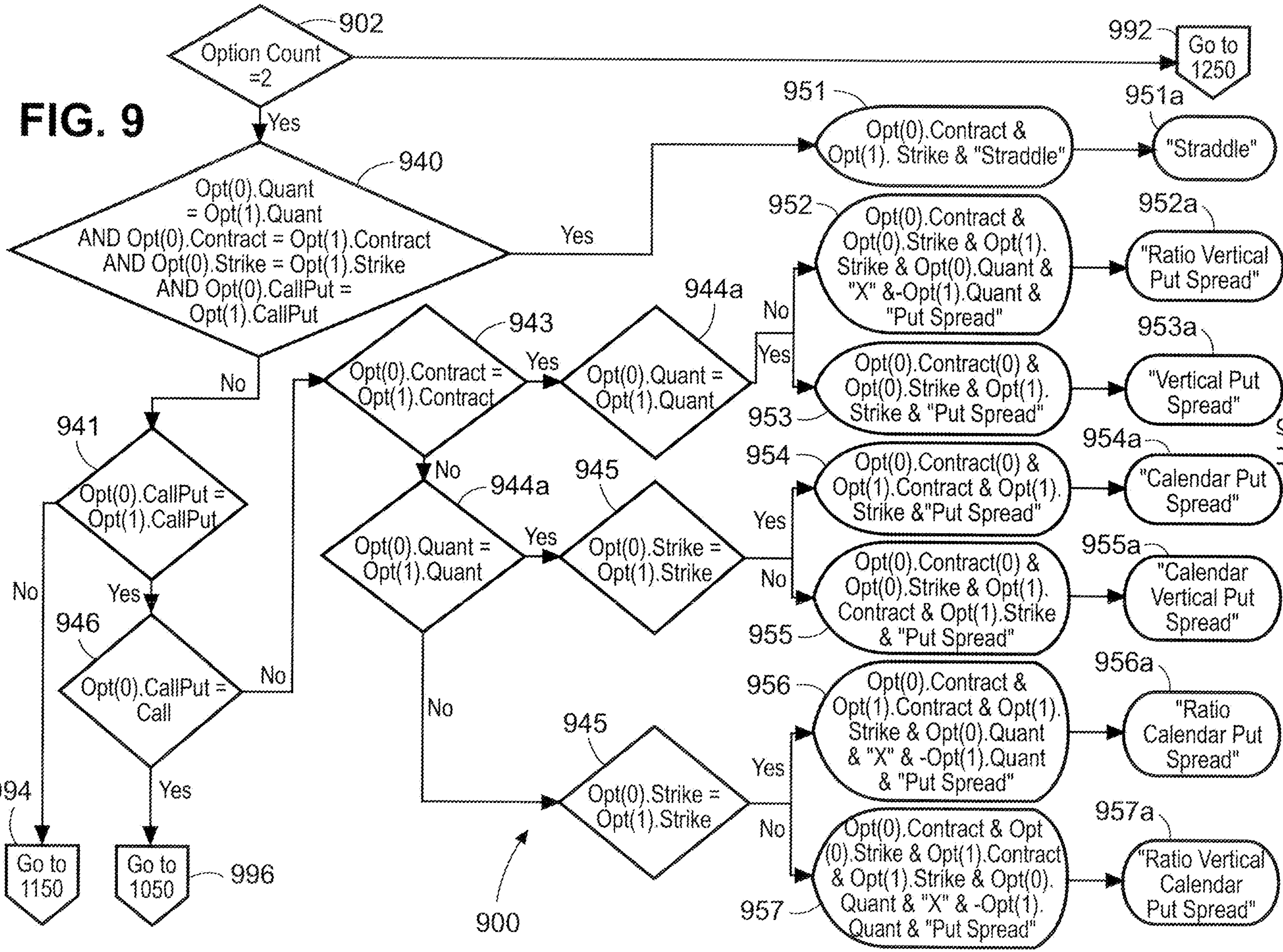


FIG. 8

FIG. 9


902
Option Count =2
Yes
940
Opt(0).Quant = Opt(1).Quant AND Opt(0).Contract = Opt(1).Contract AND Opt(0).Strike = Opt(1).Strike AND Opt(0).CallPut = Opt(1).CallPut
Yes
No
992
Go to 1250
951
Opt(0).Contract & Opt(1). Strike & "Straddle"
951a
"Straddle"
941
Opt(0).CallPut = Opt(1).CallPut
No
Yes
946
Opt(0).CallPut = Call
No
Yes
994
Go to 1150
996
Go to 1050
943
Opt(0).Contract = Opt(1).Contract
Yes
No
944a
Opt(0).Quant = Opt(1).Quant
Yes
No
944a
Opt(0).Quant = Opt(1).Quant
No
Yes
945
Opt(0).Strike = Opt(1).Strike
Yes
No
945
Opt(0).Strike = Opt(1).Strike
Yes
No
952
Opt(0).Contract & Opt(0).Strike & Opt(1). Strike & Opt(0).Quant & "X" &-Opt(1).Quant & "Put Spread"
952a
"Ratio Vertical Put Spread"
953
Opt(0).Contract(0) & Opt(0).Strike & Opt(1). Strike & "Put Spread"
953a
"Vertical Put Spread"
954
Opt(0).Contract(0) & Opt(1).Contract & Opt(1). Strike &"Put Spread"
954a
"Calendar Put Spread"
955
Opt(0).Contract(0) & Opt(0).Strike & Opt(1). Contract & Opt(1).Strike & "Put Spread"
955a
"Calendar Vertical Put Spread"
956
Opt(0).Contract & Opt(1).Contract & Opt(1). Strike & Opt(0).Quant & "X" & -Opt(1).Quant & "Put Spread"
956a
"Ratio Calendar Put Spread"
957
Opt(0).Contract & Opt (0).Strike & Opt(1).Contract & Opt(1).Strike & Opt(0). Quant & "X" & -Opt(1). Quant & "Put Spread"
957a
"Ratio Vertical Calendar Put Spread"
900

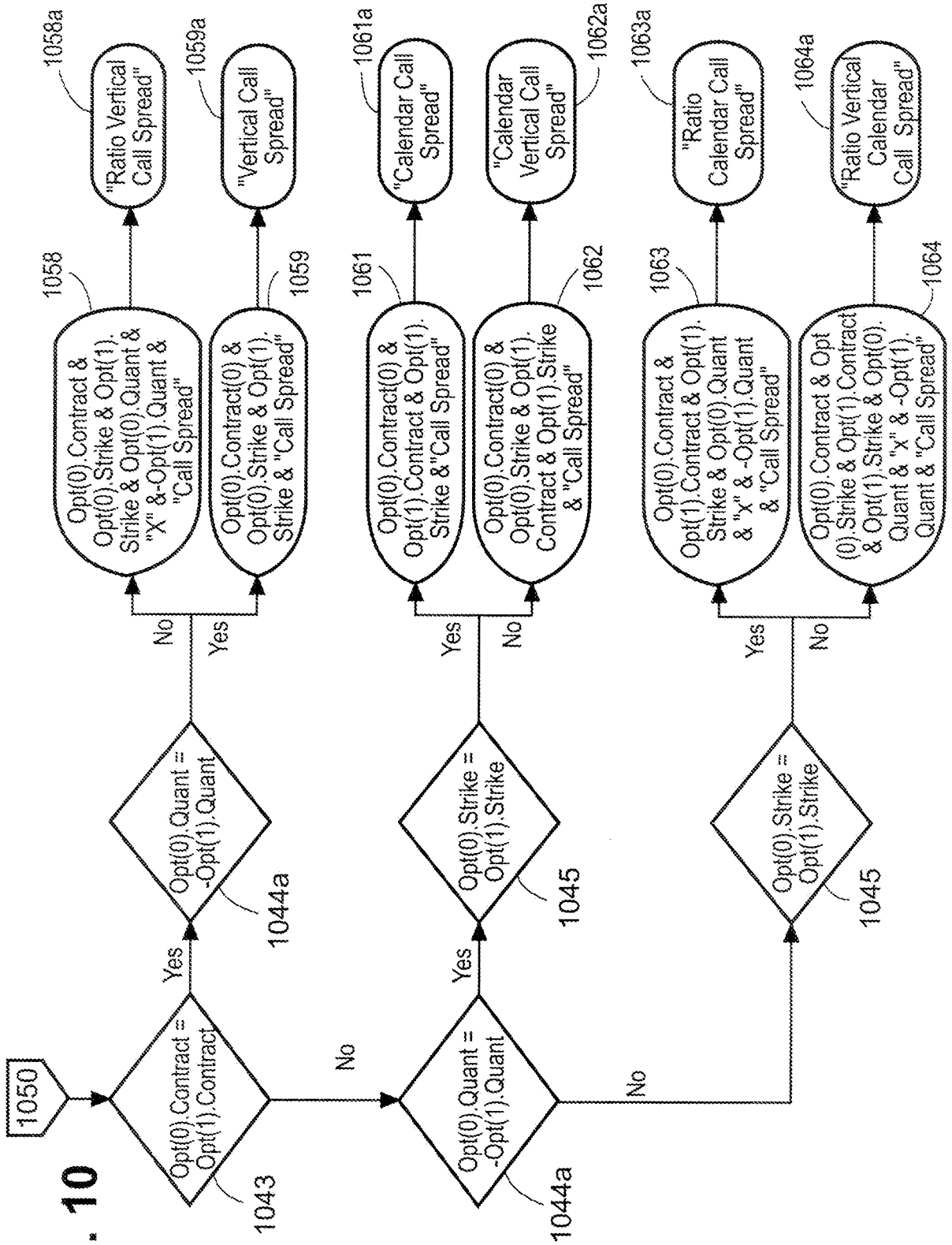

1050
Opt(0).Contract = Opt(1).Contract
1043
Yes
No
Opt(0).Quant = -Opt(1).Quant
1044a
Yes
No
Opt(0).Contract & Opt(0).Strike & Opt(1). Strike & Opt(0).Quant & "X" &-Opt(1).Quant & "Call Spread"
1058
"Ratio Vertical Call Spread"
1058a
Opt(0).Contract(0) & Opt(0).Strike & Opt(1). Strike & "Call Spread"
1059
"Vertical Call Spread"
1059a
Opt(0).Quant = -Opt(1).Quant
1044a
Yes
No
Opt(0).Strike = Opt(1).Strike
1045
Yes
No
Opt(0).Contract(0) & Opt(1).Contract & Opt(1). Strike &"Call Spread"
1061
"Calendar Call Spread"
1061a
Opt(0).Contract(0) & Opt(0).Strike & Opt(1). Contract & Opt(1).Strike & "Call Spread"
1062
"Calendar Vertical Call Spread"
1062a
Opt(0).Strike = Opt(1).Strike
1045
Yes
No
Opt(0).Contract & Opt(1).Contract & Opt(1). Strike & Opt(0).Quant & "X" & -Opt(1).Quant & "Call Spread"
1063
"Ratio Calendar Call Spread"
1063a
Opt(0).Contract & Opt (0).Strike & Opt(1).Contract & Opt(1).Strike & Opt(0). Quant & "X" & -Opt(1). Quant & "Call Spread"
1064
"Ratio Vertical Calendar Call Spread"
1064a

FIG. 10

FIG. 11

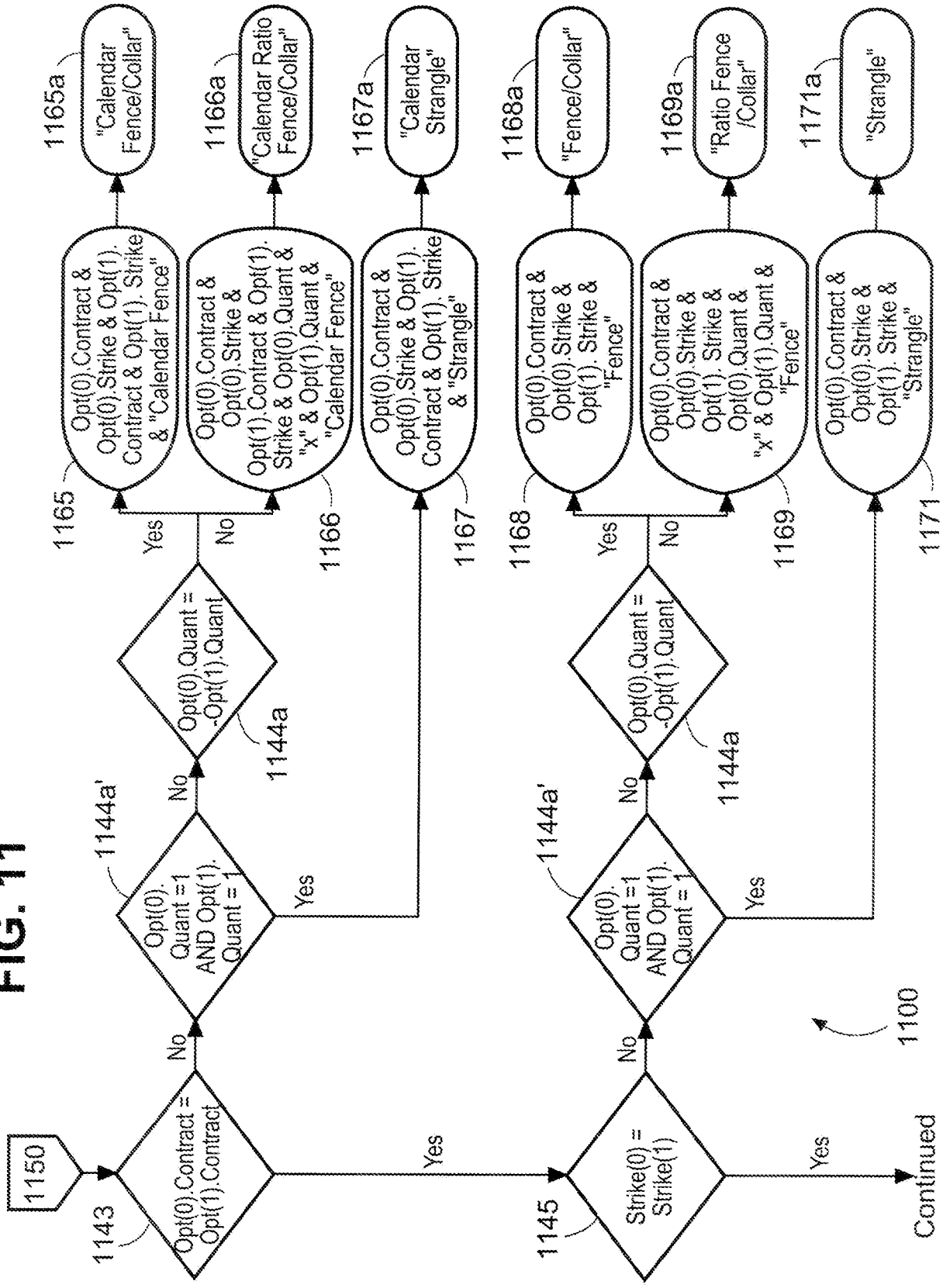

1150
1143
Opt(0).Contract = Opt(1).Contract
No
Yes
1144a'
Opt(0). Quant =1 AND Opt(1). Quant = 1
No
Yes
1144a
Opt(0).Quant = -Opt(1).Quant
1165
Opt(0).Contract & Opt(0).Strike & Opt(1). Contract & Opt((1). Strike & "Calendar Fence"
1165a
"Calendar Fence/Collar"
1166
Opt(0).Contract & Opt(0).Strike & Opt(1).Contract & Opt(0).Quant & "x" & Opt(1).Quant & "Calendar Fence"
1166a
"Calendar Ratio Fence/Collar"
1167
Opt(0).Contract & Opt(0).Strike & Opt(1). Contract & Opt(1). Strike & "Strangle"
1167a
"Calendar Strangle"
1145
Strike(0) = Strike(1)
No
Yes
Continued
1100
1144a'
Opt(0). Quant =1 AND Opt(1). Quant = 1
No
Yes
1144a
Opt(0).Quant = -Opt(1).Quant
1168
Opt(0).Contract & Opt(0).Strike & Opt(1). Strike & "Fence"
1168a
"Fence/Collar"
1169
Opt(0).Contract & Opt(0).Strike & Opt(1). Strike & Opt(0).Quant & "x" & Opt(1).Quant & "Fence"
1169a
"Ratio Fence /Collar"
1171
Opt(0).Contract & Opt(0).Strike & Opt(1). Strike & "Strangle"
1171a
"Strangle"

FIG. 11
continued

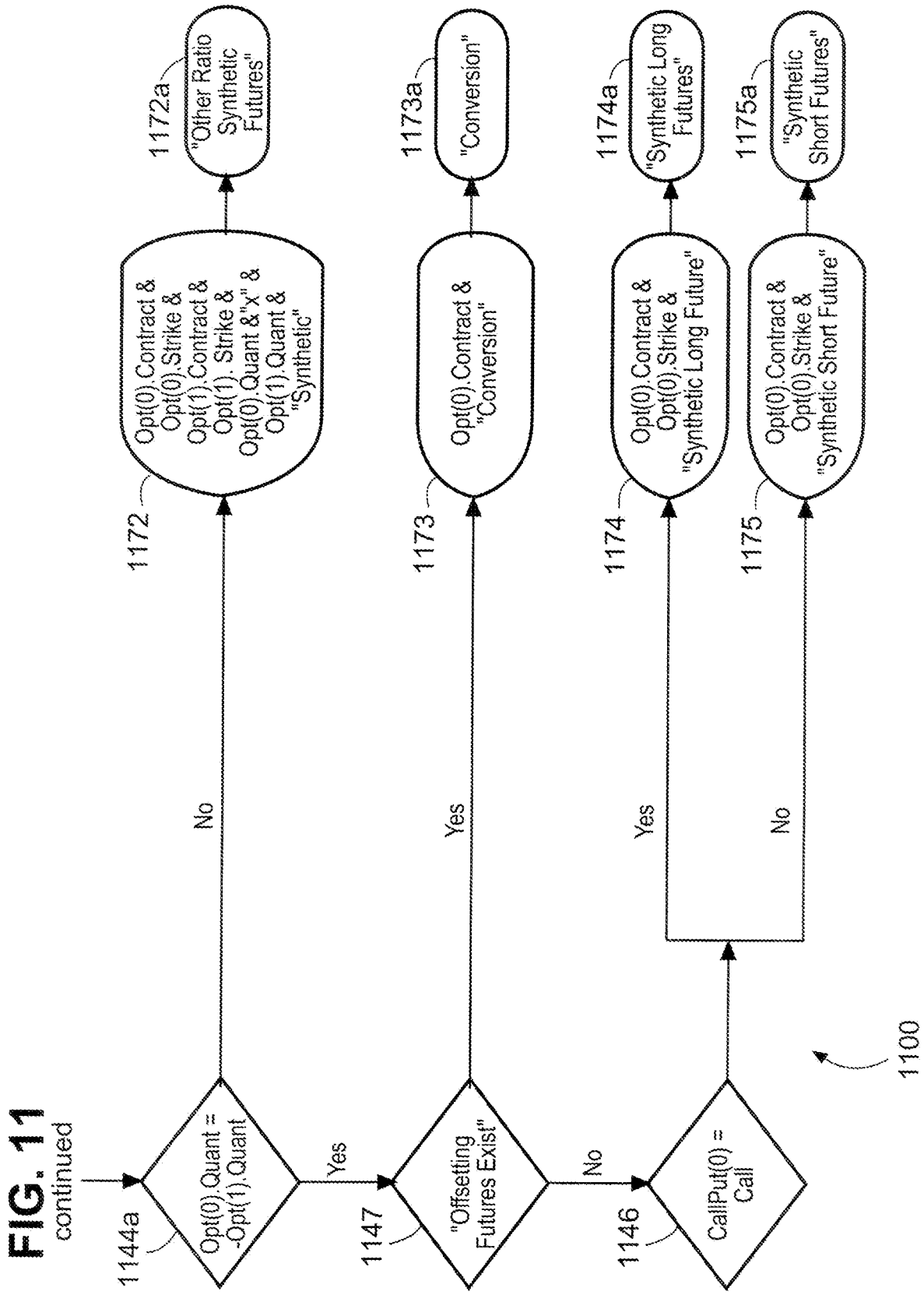


FIG. 12

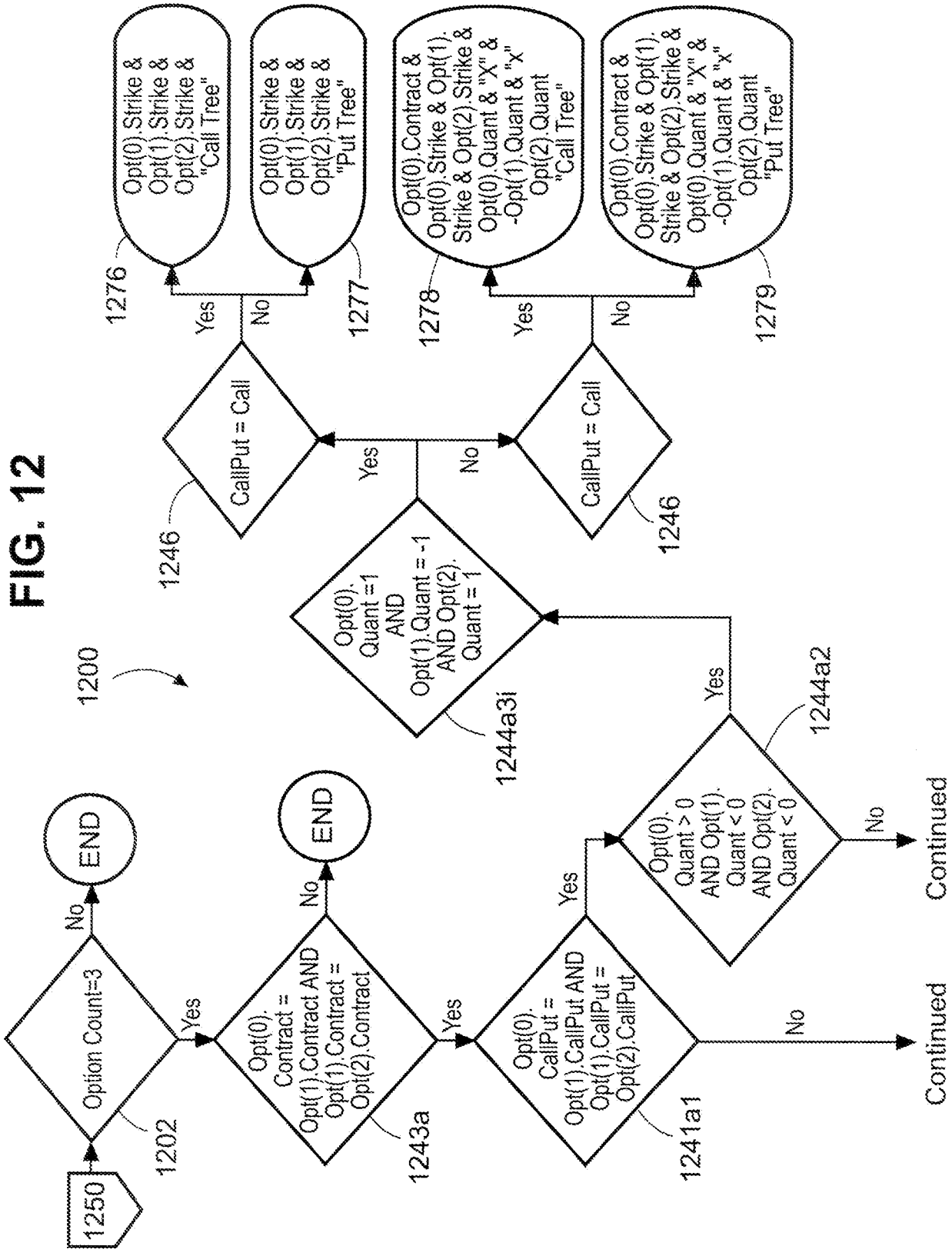
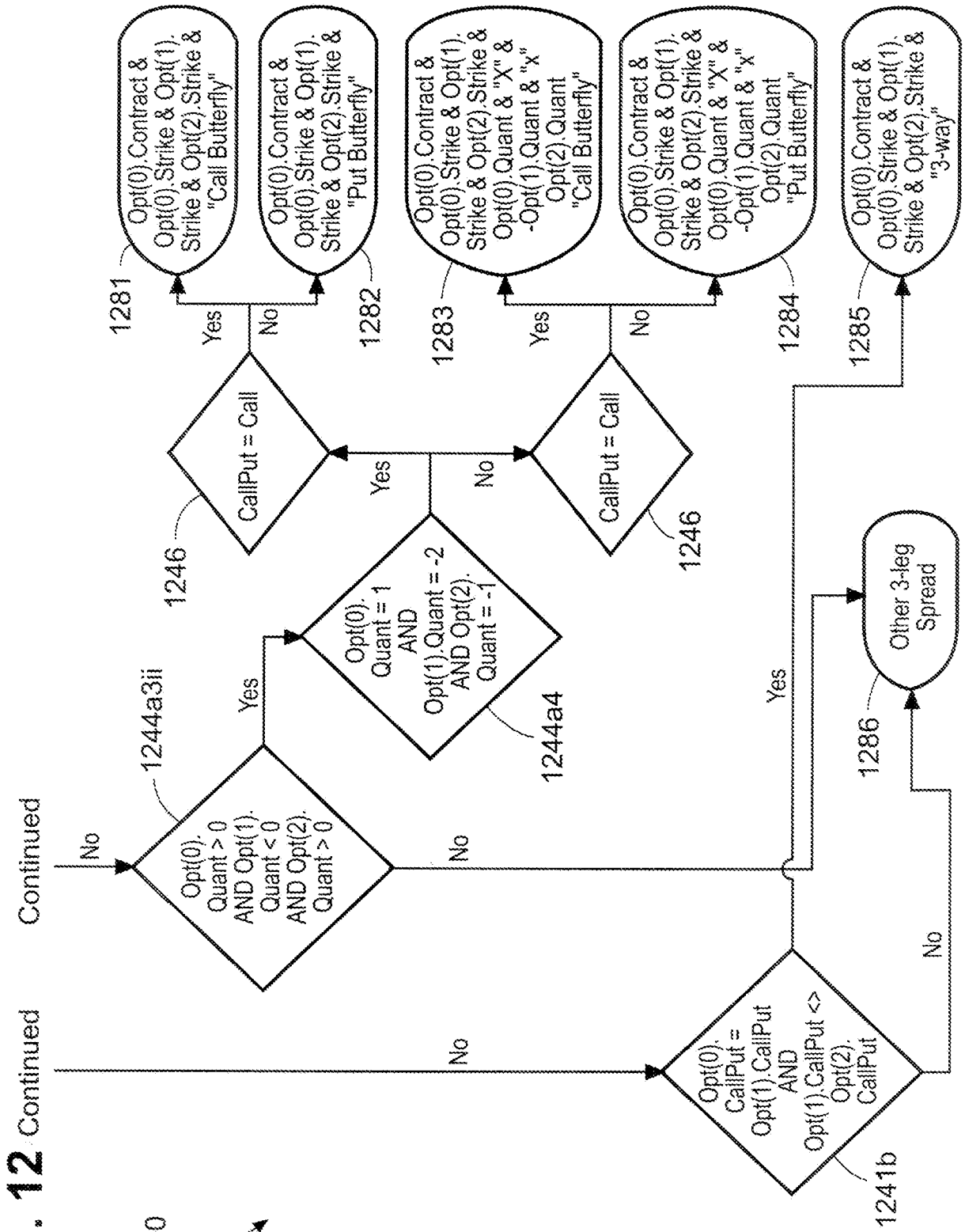

1200
1250
Option Count=3
1202
No
END
Yes
Opt(0).
Contract =
Opt(1).Contract AND
Opt(1).Contract =
Opt(2).Contract
1243a
No
END
Yes
Opt(0).
CallPut =
Opt(1).CallPut AND
Opt(1).CallPut =
Opt(2).CallPut
1241a1
No
Continued
Yes
Opt(0).
Quant > 0
AND Opt(1).
Quant < 0
AND Opt(2).
Quant < 0
1244a2
No
Continued
Yes
Opt(0).
Quant =1
AND
Opt(1).Quant = -1
AND Opt(2).
Quant = 1
1244a3i
Yes
CallPut = Call
1246
Yes
Opt(0).Strike &
Opt(1).Strike &
Opt(2).Strike &
"Call Tree"
1276
No
Opt(0).Strike &
Opt(1).Strike &
Opt(2).Strike &
"Put Tree"
1277
No
CallPut = Call
1246
Yes
Opt(0).Contract &
Opt(0).Strike & Opt(1).
Strike & Opt(2).Strike &
Opt(0).Quant & "X" &
-Opt(1).Quant & "x"
Opt(2).Quant
"Call Tree"
1278
No
Opt(0).Contract &
Opt(0).Strike & Opt(1).
Strike & Opt(2).Strike &
Opt(0).Quant & "X" &
-Opt(1).Quant & "x"
Opt(2).Quant
"Put Tree"
1279

FIG. 12 Continued



Replacement Sheet

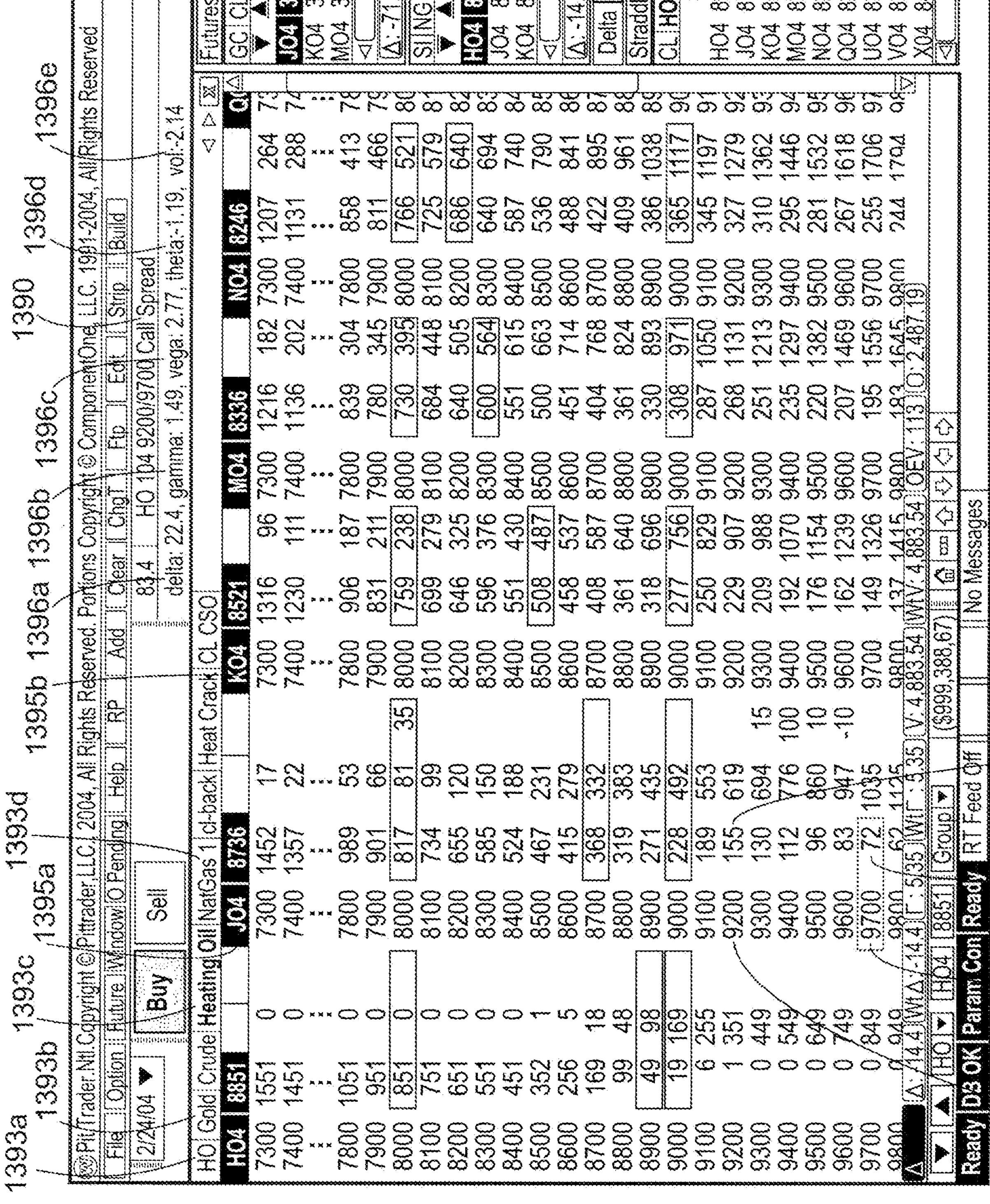


FIG. 13